

```

/* Method of Steepest Descent. This code is written for Example 9.2 of the text book.*/
/* However, it works for any problem by changing the function */

#include <stdio.h>
#include <math.h>
#define MACHEPS 1e-15
double D[3], Y[3];
double X[11], X1[11];
double e, xk;
int i, l, m, n;

/* Function subroutine with derivatives */

/* Prob. 9.1 */
/* double Eval()
{
    D[1]=(2.0*X[1])+X[2]; D[2]=(4.0*(X[2]))+X[1];
    return X[1]*X[1]+2.0*X[2]*X[2]+X[1]*X[2];
}*/

double Eval()
{
    D[1]=(4.0*X[1]*X[1]*X[1])+(4*X[1]*X[2])-(42*X[1])+(2*X[2]*X[2])-14;
    D[2]=(4.0*X[2]*X[2]*X[2])+(2*X[1]*X[1])-(26*X[2])+(4*X[1]*X[2])-22;
    return (X[1]*X[1]*X[1]*X[1])+(2*X[1]*X[1]*X[2])-(22*X[2])-(22*X[1]*X[1])+(X[2]*X[2])+121+(X[2]*
X[2]*X[2]*X[2])+49+(2*X[1]*X[2]*X[2])-(14*X[1])-(14*X[2]*X[2])+(X[1]*X[1]);
}

// Function called by Steepsd()
void Utilit()
{
    int i;
    double dd;
    // Find the magnitude of the gradient
    dd=0.0;
    //for (i=1; i<l+1; i++)
    dd = D[1]/D[2];
    if(D[1]<0)
    {
        X1[1]=X[1];
        X[1] = X[1]+(xk*dd);
    }
    else
    {
        X1[1]=X[1];
        X[1] = X[1]-(xk*dd);
    }

    if(D[2]<0)
    {
        X1[2]=X[2];
        X[2] = X[2]+(xk);
    }
    else
    {
        X1[2]=X[2];
        X[2] = X[2]-(xk);
    }
    Y[2]=Eval();
}

/*INPUTS:
l - The dimension of function to study
e - The convergence criteria
m - The maximum number of iterations
xk - A starting constant
X[i] - Initial values of variables

OUTPUTS:
X[i] - The locally optimum set
Eval - The value of local maximum
n - The number of iterations performed,*/

```

```

void Steepds()
{
    int i;
    n=0;
    Y[1]=Eval();
    Utilit();
e50: if (fabs(Y[2]-Y[1])<MACHEPS) goto e51;
    if ((Y[1]-Y[2])>0.0) xk=xk;
e51: if (Y[2]>Y[1]) xk=xk;

    if (Y[2]<Y[1]) goto e100;
    // Restore the X[i]
    for (i=1; i<l+1; i++)
    {
        X[i]=X1[i];
    }
    xk=xk/2.0;
    goto e200;
e100: Y[1]=Y[2];
    // Obtain new values
e200: Y[1]=Eval();
    // Update X[i]
    Utilit();
    // Check for maximum iterations and convergence
    n++;
    if (n>=m) return;
    if (fabs(Y[2]-Y[1])<e) return;

    // Try another iteration
    goto e50;
} // Steepds()

void main() {
    printf("\n How many dimensions: "); scanf("%d",&l);
    printf("\n Accuracy: "); scanf("%lf",&e);
    printf("\n Maximum number of iterations: "); scanf("%d",&m);
    printf("\n Starting step size for second variable (X2): "); scanf("%lf",&xk);
    printf("\n Initial guess for both variables:\n\n");
    for (i=1; i<l+1; i++) {
        printf("    X(%d) = ",i); scanf("%lf",&X[i]);
    }

    Steepds(); // Call steepest descent optimization

    printf("\n\n The results are:\n\n");
    for (i=1; i<l+1; i++) {
        printf("    X(%d) = %1.7f\n",i,X[i]);
    }
    printf("\n Minimum found = %2.7f\n",Eval());
    printf("\n The number of iterations was %d\n\n",n);
}

// End of file

```